

Stochastic																																
				Open Interest					NC Spreading					Noncommercial			Commmercial					Nonreportable					NC+NR			Setup		
Contract	T	Rank	DATE	OI	OI1YR	OI2YR	WA	+/-	CI	CI1YR	CI2YR	CI	CI1YR	CI2YR	CI	CI1YR	CI2YR	WA	+/-	CI	CI1YR	CI2YR	WA	+/-	CI	CI1YR	CI2YR	ST	IT	LT		
1	US\$	F	84%	7/28/2009	30%	19%	19%	23%	-6%	23%	37%	40%	2%	2%	19%	100%	100%	85%	95%	1%	3%	2%	2%	2%	-3%	0%	0%	11%	Bull	Bull	Bull	
2	US10YR	b	103%	7/28/2009	53%	17%	8%	27%	-9%	0%	0%	31%	49%	35%	20%	86%	90%	94%	91%	26%	0%	0%	0%	0%	-21%	10%	7%	4%	Bull	Bull	Bull	
3	LeanHogs	L	71%	7/28/2009	40%	13%	11%	20%	-3%	0%	19%	34%	25%	20%	20%	78%	84%	84%	82%	11%	2%	34%	57%	26%	-11%	20%	15%	15%	Bull	Bull		
4	Wheat	G	28%	7/28/2009	48%	64%	32%	47%	3%	27%	16%	48%	9%	9%	8%	89%	78%	78%	82%	0%	48%	64%	67%	61%	-4%	12%	23%	23%	Bull			
5	DJIA	S		7/28/2009	42%	17%	17%	22%	4%	3%	2%	1%	69%	66%	63%	69%	70%	78%	72%	-28%	16%	16%	15%	16%	16%	35%	35%	26%				
6	Corn	G		7/28/2009	68%	25%	17%	40%	-8%	27%	16%	59%	41%	41%	37%	67%	67%	75%	70%	-11%	45%	26%	26%	29%	16%	33%	33%	26%				
7	S&P500	S		7/28/2009	5%	4%	4%	4%	2%	100%	38%	26%	11%	10%	25%	99%	55%	34%	64%	2%	22%	73%	74%	58%	-8%	0%	46%	69%	Bull			
8	USTBD	b		7/28/2009	0%	0%	0%	0%	-4%	0%	0%	0%	55%	41%	23%	48%	56%	80%	61%	23%	46%	68%	54%	57%	-22%	53%	54%	28%				
9	R2K	S		7/28/2009	16%	48%	48%	36%	3%	59%	6%	6%	49%	30%	30%	51%	63%	63%	60%	-5%	70%	68%	68%	69%	4%	48%	39%	28%				
10	Soybeans	G		7/28/2009	50%	53%	30%	43%	-13%	2%	1%	58%	56%	56%	50%	58%	58%	62%	59%	-6%	0%	0%	0%	0%	0%	43%	43%	39%				
11	CrudeOil	E		7/28/2009	48%	34%	34%	38%	7%	2%	1%	36%	21%	45%	27%	73%	45%	57%	58%	-2%	64%	74%	75%	72%	-1%	26%	53%	43%				
12	Coffee	A		7/28/2009	0%	0%	0%	0%	-1%	20%	13%	41%	33%	49%	42%	64%	48%	56%	55%	-3%	87%	80%	66%	78%	-1%	37%	53%	45%				
13	Nas100	S		7/28/2009	12%	12%	5%	10%	-6%	0%	0%	0%	88%	63%	69%	54%	59%	46%	53%	-30%	18%	25%	25%	22%	16%	49%	46%	55%				
14	NaturalGas	E		7/28/2009	45%	16%	13%	24%	-18%	0%	0%	20%	13%	57%	68%	89%	36%	28%	52%	0%	69%	76%	85%	78%	23%	11%	64%	71%	Bull			
15	US5YR	b		7/28/2009	1%	0%	0%	0%	-3%	31%	31%	18%	100%	46%	49%	21%	56%	59%	46%	9%	56%	56%	56%	56%	-29%	82%	48%	46%				
16	HeatingOil	E		7/28/2009	94%	96%	97%	96%	-4%	46%	18%	47%	80%	80%	55%	33%	28%	48%	34%	-25%	26%	39%	43%	35%	22%	66%	71%	50%				
17	GasRBOB	E		7/28/2009	56%	67%	41%	53%	-2%	63%	43%	55%	76%	77%	82%	31%	33%	32%	32%	-39%	34%	34%	20%	28%	6%	67%	66%	67%				
18	VIX	S		7/28/2009	87%	40%	21%	56%	-8%	63%	51%	70%	65%	73%	73%	55%	26%	26%	31%	10%	0%	49%	49%	32%	-6%	44%	73%					
19	Silver	P		7/28/2009	54%	29%	16%	34%	-1%	30%	23%	27%	54%	69%	67%	39%	25%	26%	29%	-11%	87%	92%	69%	84%	-6%	58%	74%	74%				
20	Lumber			7/28/2009	72%	23%	29%	43%	18%	36%	31%	35%	61%	62%	62%	29%	28%	28%	28%	-1%	83%	84%	88%	85%	9%	71%	73%	73%				
21	BP	F		7/28/2009	42%	28%	21%	28%	-2%	12%	9%	9%	89%	78%	38%	13%	10%	56%	25%	7%	65%	63%	63%	64%	-9%	88%	91%	47%	Bear	Bear		
22	Platinum	P		7/28/2009	66%	84%	86%	81%	4%	52%	52%	18%	74%	87%	65%	24%	12%	35%	24%	-14%	58%	65%	48%	58%	29%	72%	87%	63%		Bear		
23	Euro	F		7/28/2009	32%	22%	19%	24%	-6%	30%	16%	16%	72%	81%	59%	21%	15%	32%	22%	15%	98%	98%	98%	98%	-1%	81%	87%	73%		Bear		
24	S&P400	S	48%	7/28/2009	10%	34%	36%	24%	8%	0%	0%	0%	62%	79%	89%	29%	20%	9%	19%	-19%	83%	48%	45%	62%	8%	71%	80%	91%			Bear	
25	Copper	IM	12%	7/28/2009	100%	100%	100%	100%	0%	75%	35%	47%	100%	67%	48%	0%	19%	46%	19%	-6%	54%	75%	75%	69%	3%	100%	82%	54%	Bear	Bear		
26	Nikkei	S	84%	7/28/2009	43%	12%	10%	19%	7%	0%	0%	0%	56%	67%	71%	20%	18%	16%	18%	7%	100%	100%	100%	100%	2%	78%	79%	82%		Bear	Bear	
27	MP	F	58%	7/28/2009	83%	45%	27%	51%	18%	2%	2%	2%	90%	80%	74%	9%	19%	24%	17%	-22%	91%	84%	81%	86%	7%	92%	84%	80%	Bear	Bear		
28	Gold	P	46%	7/28/2009	39%	66%	30%	44%	-9%	53%	18%	15%	71%	89%	89%	32%	12%	12%	17%	-4%	65%	80%	72%	74%	2%	66%	88%	88%		Bear	Bear	
29	Cotton	A	37%	7/28/2009	48%	11%	6%	23%	-8%	13%	8%	39%	92%	92%	78%	11%	11%	21%	14%	11%	75%	75%	70%	73%	-18%	89%	89%	80%	Bear	Bear		
30	Cocoa	A	38%	7/28/2009	79%	42%	26%	49%	6%	14%	14%	41%	93%	93%	71%	4%	4%	29%	12%	-5%	83%	83%	76%	81%	-12%	95%	95%	72%	Bear	Bear		
31	Yen	F	72%	7/28/2009	42%	15%	10%	21%	-14%	8%	8%	8%	74%	74%	76%	12%	12%	12%	12%	11%	98%	86%	86%	91%	-2%	90%	90%	90%	Bear	Bear	Bear	
32	A\$	F	25%	7/28/2009	95%	96%	89%	94%	8%	9%	10%	19%	98%	98%	79%	3%	2%	20%	9%	-3%	80%	82%	67%	76%	0%	95%	96%	82%	Bear	Bear		
33	Sugar#11	A	48%	7/28/2009	100%	88%	59%	83%	7%	32%	35%	65%	86%	90%	93%	9%	9%	8%	9%	-5%	95%	95%	77%	89%	5%	91%	91%	92%	Bear	Bear	Bear	
34	C\$	F	20%	7/28/2009	66%	55%	43%	54%	5%	83%	62%	62%	100%	100%	74%	0%	0%	20%	5%	-4%	60%	68%	68%	65%	-16%	100%	100%	82%	Bear	Bear		
35	Palladium	P	15%	7/28/2009	100%	100%	64%	90%	3%	80%	80%	26%	100%	100%	86%	0%	0%	16%	4%	-7%	59%	62%	43%	56%	6%	100%	100%	85%	Bear	Bear	Bear	
36	SF	F	68%	7/28/2009	45%	28%	13%	28%	-6%	4%	2%	20%	100%	100%	100%	0%	0%	0%	0%	0%	92%	88%	88%	90%	-8%	100%	100%	100%	Bear	Bear	Bear	
37	LiveCattle	L	49%	7/28/2009	100%	39%	31%	62%	3%	48%	46%	58%	97%	97%	73%	0%	0%	0%	0%	0%	56%	67%	77%	66%	14%	100%	100%	100%	Bear	Bear	Bear	
38	US2YR	b	15%	7/28/2009	91%	47%	26%	59%	-6%	41%	52%	53%	100%	100%	100%	0%	0%	0%	0%	0%	43%	43%	58%	46%	-1%	100%	100%	100%	Bear	Bear	Bear	

Long-Term U.S. Government Bonds Total Return Index (LTGBTRI)

